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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/01/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 29/01/2016	Any day expiry	15.98640	15.98640	16.18850	16.18850			15.09	0.00	8,398,536.80	524	0.00	
\$ / R	On 01/02/2016	Any day expiry	15.98930	15.98930	16.18850	16.18850			16.29	0.00	0.00	0	0.00	
\$ / R	On 01/02/2016	Any day expiry	16.84	Call	2.90310	0.00290	10.39430	0.01039	2.903	27.65	0.02	0.00	0	2,500.00
\$ / R	On 08/02/2016	Any day expiry	16.00460	16.00460	16.20060	16.20060			18.32	0.00	0.00	0	0.00	
\$ / R	On 08/02/2016	Any day expiry	16.57	Call	43.09540	0.04310	84.88620	0.08489	43.095	20.35	0.16	0.00	0	5,000.00
\$ / R	On 10/02/2016	Any day expiry	16.01070	16.01070	16.20680	16.20680			18.46	0.00	0.00	0	4,300.00	
\$ / R	On 10/02/2016	Any day expiry	16.01	Call	214.49930	0.21450	331.72210	0.33172	214.499	18.49	0.51	0.00	0	5,000.00
\$ / R	On 10/02/2016	Any day expiry	16.45	Call	78.47470	0.07847	134.73550	0.13474	78.475	20.09	0.23	0.00	0	5,000.00
\$ / R	On 12/02/2016	Any day expiry	16.01680	16.01680	16.21300	16.21300			18.55	0.00	1,498,099.80	93	454.00	
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.39	0.00	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	649.32420	0.64932	828.41280	0.82841	649.324	17.31	0.88	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	16.69	Call	55.84410	0.05584	94.15810	0.09416	55.844	20.99	0.16	0.00	0	5,000.00
\$ / R	On 15/02/2016	Any day expiry	16.02590	16.02590	16.22230	16.22230			18.06	0.00	0.00	0	4,330.00	
\$ / R	On 16/02/2016	Any day expiry	16.02900	16.02900	16.22540	16.22540			18.12	0.00	1,111,907.40	69	924.00	
\$ / R	On 17/02/2016	Any day expiry	16.03200	16.03200	16.22850	16.22850			18.18	0.00	0.00	0	300.00	
\$ / R	On 19/02/2016	Any day expiry	16.03810	16.03810	16.23470	16.23470			18.25	0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	2,109.44820	2.10945	2,305.65200	2.30565	2,109.448	22.92	1.00	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	3.85760	0.00386	2.65660	0.00266	3.858	21.74	0.01	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	1,144.08190	1.14408	1,336.55120	1.33655	1,144.082	18.91	0.95	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry			16.05630	16.05630	16.25320	16.25320		18.07	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	0.02580	0.00003	0.02260	0.00002	0.026	30.35	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	0.59410	0.00059	0.43990	0.00044	0.594	22.44	0.00	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	1,233.42950	1.23343	1,424.50650	1.42451	1,233.429	17.99	0.95	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	554.05360	0.55405	702.80950	0.70281	554.054	17.52	0.72	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry			16.05930	16.05930	16.25630	16.25630		18.09	0.00	0.00	0	392.00
\$ / R	On 29/02/2016	Any day expiry			16.06840	16.06840	16.26560	16.26560		17.86	0.00	1,418,375.20	88	306.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	1.64890	0.00165	1.63530	0.00164	1.649	19.61	0.01	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	1,477.02820	1.47703	1,672.06140	1.67206	1,477.028	17.34	0.97	0.00	0	100.00
\$ / R	On 02/03/2016	Any day expiry			16.07450	16.07450	16.27180	16.27180		18.04	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	1,484.03460	1.48403	1,678.86840	1.67887	1,484.035	17.15	0.97	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	1,474.35810	1.47436	1,669.00280	1.66900	1,474.358	17.15	0.97	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	1,464.69130	1.46469	1,659.14010	1.65914	1,464.691	17.14	0.97	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	15.50	Call	691.71490	0.69171	850.35440	0.85035	691.715	17.29	0.77	0.00	0	27,500.00
\$ / R	On 07/03/2016	Any day expiry			16.08990	16.08990	16.28750	16.28750		18.20	0.00	0.00	0	301.00
\$ / R	On 11/03/2016	Any day expiry			16.10220	16.10220	16.30000	16.30000		18.46	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			16.11150	16.11150	16.30940	16.30940		18.36	0.00	427,921,440.00	26,560	969,705.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.04740	0.00005	0.04930	0.00005	0.047	26.27	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.05410	0.00005	0.05620	0.00006	0.054	26.17	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.09110	0.00009	0.09430	0.00009	0.091	25.76	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.09840	0.00010	0.10180	0.00010	0.098	25.70	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.12080	0.00012	0.12470	0.00012	0.121	25.54	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.13370	0.00013	0.13780	0.00014	0.134	25.46	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.15160	0.00015	0.15620	0.00016	0.152	25.35	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.19960	0.00020	0.20500	0.00021	0.200	25.13	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.28880	0.00029	0.29510	0.00030	0.289	24.83	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	3,562.07880	3.56208	3,759.98540	3.75999	3,562.079	24.24	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	0.90080	0.00090	0.90420	0.00090	0.901	23.85	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	3,312.53370	3.31253	3,510.43490	3.51043	3,312.534	23.73	1.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	1.38810	0.00139	1.44370	0.00144	1.388	23.31	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	1.70600	0.00171	1.89250	0.00189	1.706	22.69	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,913.45980	2.91346	3,111.50450	3.11150	2,913.460	22.27	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	2.13080	0.00213	2.24410	0.00224	2.131	22.02	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,614.49010	2.61449	2,812.31440	2.81231	2,614.490	21.02	0.99	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,564.71170	2.56471	2,762.48040	2.76248	2,564.712	20.81	0.99	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	4.28960	0.00429	3.85980	0.00386	4.290	19.97	0.01	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,355.85280	2.35585	2,553.30430	2.55330	2,355.853	19.93	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	2,177.17860	2.17718	2,374.21290	2.37421	2,177.179	19.18	0.99	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	5.76390	0.00576	4.87010	0.00487	5.764	19.14	0.01	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	2,117.71210	2.11771	2,314.56780	2.31457	2,117.712	18.93	0.98	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	2,018.72520	2.01873	2,215.22820	2.21523	2,018.725	18.51	0.98	0.00	0	9,370.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	8.41890	0.00842	6.58780	0.00659	8.419	18.09	0.02	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,910.04980	1.91005	2,106.06990	2.10607	1,910.050	18.05	0.98	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	9.23650	0.00924	7.09830	0.00710	9.236	17.84	0.02	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,811.48320	1.81148	2,006.95930	2.00696	1,811.483	17.63	0.97	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	13.48390	0.01348	9.65890	0.00966	13.484	16.84	0.04	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,624.98390	1.62498	1,819.05890	1.81906	1,624.984	16.84	0.97	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,539.21300	1.53921	1,730.28730	1.73029	1,539.213	16.88	0.96	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,435.82050	1.43582	1,623.30470	1.62330	1,435.820	16.93	0.94	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	24.32050	0.02432	13.90470	0.01390	24.321	16.93	0.06	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,389.42970	1.38943	1,575.71270	1.57571	1,389.430	16.95	0.93	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	31.96170	0.03196	19.05160	0.01905	31.962	16.98	0.07	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	51.74890	0.05175	33.05260	0.03305	51.749	17.06	0.11	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	53.01030	0.05301	33.96960	0.03397	53.010	17.07	0.11	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	54.29460	0.05429	34.90660	0.03491	54.295	17.07	0.11	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	58.29490	0.05829	37.84130	0.03784	58.295	17.08	0.12	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	995.11780	0.99512	1,166.28580	1.16629	995.118	17.16	0.84	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	938.50320	0.93850	1,106.61440	1.10661	938.503	17.19	0.82	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	141.26100	0.14126	100.20080	0.10020	141.261	17.42	0.24	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	746.51240	0.74651	897.72770	0.89773	746.512	17.53	0.73	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	732.83850	0.73284	882.68480	0.88268	732.839	17.56	0.73	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	726.05960	0.72606	875.21730	0.87522	726.060	17.58	0.72	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	719.32210	0.71932	867.78570	0.86779	719.322	17.59	0.72	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	705.96410	0.70596	853.02850	0.85303	705.964	17.62	0.71	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	699.34570	0.69935	845.70510	0.84571	699.346	17.64	0.71	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	604.88250	0.60488	740.30610	0.74031	604.883	17.85	0.65	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	285.48260	0.28548	215.42280	0.21542	285.483	18.00	0.39	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	546.98260	0.54698	674.82280	0.67482	546.983	18.00	0.61	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	356.23210	0.35623	274.57020	0.27457	356.232	18.21	0.44	2,149,222.39	301	502.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	467.73210	0.46773	583.97020	0.58397	467.732	18.21	0.56	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	378.55280	0.37855	476.68160	0.47668	378.553	18.62	0.48	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	326.82630	0.32683	411.88560	0.41189	326.826	18.99	0.43	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	629.34730	0.62935	508.76830	0.50877	629.347	19.28	0.61	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	275.75660	0.27576	349.71320	0.34971	275.757	19.41	0.38	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	261.41110	0.26141	332.10770	0.33211	261.411	19.54	0.36	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	849.41990	0.84942	710.19450	0.71019	849.420	20.06	0.70	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	210.91990	0.21092	269.59450	0.26959	210.920	20.06	0.30	0.00	0	35,201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	927.90560	0.92791	783.29580	0.78330	927.906	20.33	0.72	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	967.98780	0.96799	820.83840	0.82084	967.988	20.46	0.74	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	1,049.27800	1.04928	897.77160	0.89777	1,049.278	20.70	0.76	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	131.86730	0.13187	171.04810	0.17105	131.867	21.12	0.20	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	102.44720	0.10245	133.59920	0.13360	102.447	21.67	0.16	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.65	Call	78.90660	0.07891	103.35180	0.10335	78.907	22.25	0.13	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	40.55900	0.04056	54.12910	0.05413	40.559	23.43	0.07	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			16.11460	16.11460	16.31250	16.31250		18.40	0.00	0.00	0	350.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 16/03/2016	Any day expiry										
					16.11770	16.11770	16.31560	16.31560		18.45	0.00	0.00	0	0.00
\$ / R	13.34	Put	On 16/03/2016	Any day expiry	2.71370	0.00271	2.79270	0.00279	2.714	21.58	0.01	0.00	0	17,991.00
\$ / R	14.63	Call	On 16/03/2016	Any day expiry	1,510.18610	1.51019	1,699.33500	1.69934	1,510.186	17.01	0.95	0.00	0	17,991.00
\$ / R			On 23/03/2016	Any day expiry	16.13920	16.13920	16.33750	16.33750		18.56	0.00	0.00	0	0.00
\$ / R	13.67	Put	On 23/03/2016	Any day expiry	6.42960	0.00643	6.05920	0.00606	6.430	20.07	0.01	0.00	0	19,744.00
\$ / R	14.97	Call	On 23/03/2016	Any day expiry	1,234.87710	1.23488	1,413.26050	1.41326	1,234.877	17.21	0.88	0.00	0	19,744.00
\$ / R			On 29/03/2016	Any day expiry	16.15770	16.15770	16.35630	16.35630		18.52	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 29/03/2016	Any day expiry	0.25600	0.00026	0.27140	0.00027	0.256	24.26	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 29/03/2016	Any day expiry	6.22000	0.00622	6.06130	0.00606	6.220	20.30	0.01	0.00	0	150.00
\$ / R	15.25	Call	On 29/03/2016	Any day expiry	1,033.93380	1.03393	1,200.16460	1.20016	1,033.934	17.27	0.81	0.00	0	250.00
\$ / R	15.96	Call	On 29/03/2016	Any day expiry	578.85080	0.57885	698.05530	0.69806	578.851	18.23	0.58	0.00	0	150.00
\$ / R			On 31/03/2016	Any day expiry	16.16390	16.16390	16.36250	16.36250		18.57	0.00	0.00	0	35.00
\$ / R			On 05/04/2016	Any day expiry	16.17940	16.17940	16.37860	16.37860		18.55	0.00	0.00	0	0.00
\$ / R	15.87	Call	On 05/04/2016	Any day expiry	666.30680	0.66631	791.45260	0.79145	666.307	18.13	0.61	0.00	0	5,000.00
\$ / R			On 06/04/2016	Any day expiry	16.18260	16.18260	16.38180	16.38180		18.67	0.00	0.00	0	0.00
\$ / R			On 07/04/2016	Any day expiry	16.18580	16.18580	16.38500	16.38500		18.69	0.00	0.00	0	0.00
\$ / R	16.23	Call	On 07/04/2016	Any day expiry	505.29900	0.50530	606.23150	0.60623	505.299	18.75	0.50	0.00	0	5,000.00
\$ / R			On 15/04/2016	Any day expiry	16.21130	16.21130	16.41070	16.41070		18.72	0.00	0.00	0	1,765.00
\$ / R			On 18/04/2016	Any day expiry	16.22090	16.22090	16.42040	16.42040		18.65	0.00	0.00	0	0.00
\$ / R	13.97	Put	On 18/04/2016	Any day expiry	22.58390	0.02258	19.84480	0.01984	22.584	18.53	0.04	0.00	0	17,896.00
\$ / R	15.42	Call	On 18/04/2016	Any day expiry	1,011.15010	1.01115	1,165.12090	1.16512	1,011.150	17.42	0.75	0.00	0	17,896.00
\$ / R	17.09	Call	On 18/04/2016	Any day expiry	296.56480	0.29656	351.77190	0.35177	296.565	20.57	0.31	0.00	0	5,000.00
\$ / R			On 20/04/2016	Any day expiry	16.22730	16.22730	16.42680	16.42680		18.69	0.00	0.00	0	700.00
\$ / R			On 25/04/2016	Any day expiry	16.24320	16.24320	16.44290	16.44290		18.75	0.00	0.00	0	0.00
\$ / R	16.81	Call	On 25/04/2016	Any day expiry	397.33890	0.39734	466.15000	0.46615	397.339	19.93	0.38	0.00	0	10,000.00
\$ / R			On 26/04/2016	Any day expiry	16.24640	16.24640	16.44610	16.44610		18.78	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/04/2016	Any day expiry	1.54870	0.00155	1.61510	0.00162	1.549	23.85	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 26/04/2016	Any day expiry	13.59400	0.01359	12.68650	0.01269	13.594	19.33	0.02	0.00	0	150.00
\$ / R	15.66	Call	On 26/04/2016	Any day expiry	898.02130	0.89802	1,033.07300	1.03307	898.021	17.81	0.68	0.00	0	250.00
\$ / R	16.29	Call	On 26/04/2016	Any day expiry	579.28010	0.57928	677.09350	0.67709	579.280	18.86	0.51	0.00	0	150.00
\$ / R	16.69	Call	On 26/04/2016	Any day expiry	438.03690	0.43804	512.42240	0.51242	438.037	19.70	0.41	0.00	0	10,000.00
\$ / R			On 04/05/2016	Any day expiry	16.70340	16.70340	16.70340	16.70340			0.00	0.00	0	370.00
\$ / R			On 10/05/2016	Any day expiry	16.29090	16.29090	16.49130	16.49130		18.85	0.00	0.00	0	0.00
\$ / R	14.28	Put	On 10/05/2016	Any day expiry	48.79820	0.04880	41.84070	0.04184	48.798	17.48	0.07	0.00	0	8,403.00
\$ / R	15.51	Call	On 10/05/2016	Any day expiry	1,058.99530	1.05900	1,205.87780	1.20588	1,058.995	17.54	0.72	0.00	0	8,403.00
\$ / R			On 13/05/2016	Any day expiry	16.30040	16.30040	16.50090	16.50090		18.89	0.00	0.00	0	50.00
\$ / R			On 17/05/2016	Any day expiry	16.31310	16.31310	16.51380	16.51380		18.86	0.00	0.00	0	100.00
\$ / R			On 27/05/2016	Any day expiry	16.34480	16.34480	16.54610	16.54610		19.01	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	3.43420	0.00343	3.83940	0.00384	3.434	22.69	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 27/05/2016	Any day expiry	18.92460	0.01892	17.37400	0.01737	18.925	18.04	0.03	0.00	0	150.00
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	802.02380	0.80202	911.08220	0.91108	802.024	18.65	0.57	0.00	0	250.00
\$ / R	16.70	Call	On 27/05/2016	Any day expiry	575.54080	0.57554	654.95190	0.65495	575.541	19.66	0.45	0.00	0	150.00
\$ / R			On 31/05/2016	Any day expiry	16.35740	16.35740	16.55900	16.55900		18.94	0.00	0.00	0	230.00
\$ / R			On 06/06/2016	Any day expiry	16.37640	16.37640	16.57840	16.57840		19.03	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	4.99870	0.00500	5.54030	0.00554	4.999	20.79	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	1,226.59500	1.22659	1,374.16730	1.37417	1,226.595	17.58	0.73	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			16.38280	16.38280	16.58480	16.58480		19.04	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	103.88730	0.10389	86.15370	0.08615	103.887	17.12	0.12	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	1,034.89260	1.03489	1,162.56800	1.16257	1,034.893	18.02	0.66	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			16.38590	16.38590	16.58800	16.58800		19.06	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			16.39860	16.39860	16.60100	16.60100		19.03	0.00	83,928,034.80	5,118	92,743.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	5.10660	0.00511	5.65270	0.00565	5.107	20.58	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	9.26060	0.00926	10.06040	0.01006	9.261	18.27	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	9.95710	0.00996	10.78800	0.01079	9.957	17.99	0.02	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	12.93390	0.01293	12.61180	0.01261	12.934	17.65	0.02	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,920.30010	2.92030	3,119.85860	3.11986	2,920.300	17.53	0.97	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	21.70010	0.02170	18.85860	0.01886	21.700	17.53	0.03	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	22.80600	0.02281	19.77410	0.01977	22.806	17.52	0.03	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	67.84840	0.06785	56.59970	0.05660	67.848	17.23	0.08	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	94.84360	0.09484	78.60460	0.07860	94.844	17.13	0.11	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	149.27490	0.14927	120.82540	0.12083	149.275	17.12	0.16	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,634.84020	1.63484	1,803.67290	1.80367	1,634.840	17.18	0.83	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,580.75670	1.58076	1,746.40580	1.74641	1,580.757	17.23	0.82	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	542.40650	0.54241	456.27460	0.45627	542.407	18.37	0.39	0.00	0	25,705.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	892.02870	0.89203	1,003.26150	1.00326	892.029	18.54	0.59	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.17	Put	630.53820	0.63054	535.87910	0.53588	630.538	18.65	0.43	0.00	0	20,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	831.83890	0.83184	936.61380	0.93661	831.839	18.75	0.56	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	820.79640	0.82080	709.65530	0.70966	820.796	19.21	0.50	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	707.96420	0.70796	797.66190	0.79766	707.964	19.26	0.50	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	902.57150	0.90257	784.97690	0.78498	902.571	19.44	0.52	0.00	0	6,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	915.44550	0.91545	797.00010	0.79700	915.446	19.48	0.53	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.92	Put	1,096.58810	1.09659	967.21280	0.96721	1,096.588	19.96	0.58	0.00	0	20,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	572.14470	0.57214	644.78790	0.64479	572.145	19.98	0.42	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	566.11280	0.56611	637.99350	0.63799	566.113	20.02	0.42	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	534.11940	0.53412	601.91330	0.60191	534.119	20.21	0.40	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.79	Call	367.44750	0.36745	412.45420	0.41245	367.448	21.57	0.29	0.00	0	6,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	331.29570	0.33130	371.43100	0.37143	331.296	21.96	0.27	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	319.95480	0.31995	358.82810	0.35883	319.955	22.08	0.26	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	303.68780	0.30369	341.68050	0.34168	303.688	22.23	0.25	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	243.49000	0.24349	274.30300	0.27430	243.490	22.87	0.20	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry			16.43340	16.43340	16.63640	16.63640		19.12	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	238.78810	0.23879	194.57050	0.19457	238.788	17.40	0.22	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	714.67900	0.71468	801.00120	0.80100	714.679	19.45	0.48	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			16.44610	16.44610	16.64930	16.64930		19.10	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	4.29490	0.00429	4.80380	0.00480	4.295	21.01	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	22.87330	0.02287	20.69140	0.02069	22.873	16.99	0.03	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	738.29400	0.73829	825.54990	0.82555	738.294	19.40	0.49	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	599.30300	0.59930	670.06280	0.67006	599.303	20.13	0.42	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R			On 26/07/2016	Any day expiry			16.53480	16.53480	16.73970	16.73970	19.20	0.00	0.00	0	0.00
\$ / R	16.60	Put	On 26/07/2016	Any day expiry	925.01410	0.92501	811.83480	0.81183	925.014	19.29	0.48	0.00	0	7,229.00	
\$ / R	18.19	Call	On 26/07/2016	Any day expiry	435.09620	0.43510	478.03260	0.47803	435.096	21.98	0.29	0.00	0	7,229.00	
\$ / R			On 27/07/2016	Any day expiry	16.53790	16.53790	16.74290	16.74290		19.22	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	5.41690	0.00542	6.12390	0.00612	5.417	20.07	0.01	0.00	0	250.00	
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	22.98950	0.02299	20.44750	0.02045	22.989	15.93	0.03	0.00	0	150.00	
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	683.85250	0.68385	755.88930	0.75589	683.853	20.18	0.43	0.00	0	250.00	
\$ / R	17.45	Call	On 27/07/2016	Any day expiry	595.25960	0.59526	657.11620	0.65712	595.260	20.71	0.38	0.00	0	150.00	
\$ / R			On 11/08/2016	Any day expiry	16.58710	16.58710	16.79270	16.79270		19.26	0.00	0.00	0	0.00	
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	10.14800	0.01015	11.65970	0.01166	10.148	17.00	0.01	0.00	0	2,000.00	
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	1,467.59170	1.46759	1,612.93880	1.61294	1,467.592	17.68	0.72	0.00	0	2,000.00	
\$ / R			On 26/08/2016	Any day expiry	16.63730	16.63730	16.84310	16.84310		19.34	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	7.13210	0.00713	8.20400	0.00820	7.132	19.52	0.01	0.00	0	250.00	
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	23.51170	0.02351	18.78440	0.01878	23.512	15.16	0.03	0.00	0	150.00	
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	638.67580	0.63868	699.36270	0.69936	638.676	20.98	0.38	0.00	0	250.00	
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	585.80500	0.58581	640.71450	0.64071	585.805	21.35	0.35	0.00	0	150.00	
\$ / R			On 06/09/2016	Any day expiry	16.67410	16.67410	16.88010	16.88010		19.28	0.00	0.00	0	0.00	
\$ / R			On 08/09/2016	Any day expiry	16.68080	16.68080	16.88690	16.88690		19.36	0.00	0.00	0	0.00	
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	40.45630	0.04046	34.31650	0.03432	40.456	15.16	0.05	0.00	0	48,990.00	
\$ / R	17.30	Call	On 08/09/2016	Any day expiry	791.30190	0.79130	866.61110	0.86661	791.302	20.27	0.44	0.00	0	48,990.00	
\$ / R			On 09/09/2016	Any day expiry	16.68410	16.68410	16.89020	16.89020		19.36	0.00	0.00	0	0.00	
\$ / R			On 13/09/2016	Any day expiry	16.69750	16.69750	16.90370	16.90370		19.34	0.00	0.00	0	0.00	
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	247.55680	0.24756	206.15760	0.20616	247.557	17.08	0.19	0.00	0	1,000.00	
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	488.41050	0.48841	533.77190	0.53377	488.411	22.34	0.29	0.00	0	1,000.00	
\$ / R			On 15/09/2016	Any day expiry	16.70420	16.70420	16.91040	16.91040		19.35	0.00	0.00	0	259.00	
\$ / R			On 19/09/2016	Foreign Exchange Future	16.71760	16.71760	16.92390	16.92390		19.34	0.00	1,876,266,400.80	112,233	90,240.00	
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	14.91290	0.01491	17.48290	0.01748	14.913	14.60	0.02	0.00	0	405.00	
\$ / R	14.50	Put	On 19/09/2016	Foreign Exchange Future	141.33660	0.14134	117.01410	0.11701	141.337	16.28	0.12	0.00	0	17,500.00	
\$ / R	17.50	Call	On 19/09/2016	Foreign Exchange Future	772.55670	0.77256	843.41750	0.84342	772.557	20.53	0.42	0.00	0	405.00	
\$ / R	17.70	Call	On 19/09/2016	Foreign Exchange Future	719.07680	0.71908	784.02090	0.78402	719.077	20.84	0.40	0.00	0	10,000.00	
\$ / R	19.55	Call	On 19/09/2016	Foreign Exchange Future	381.44600	0.38145	414.65070	0.41465	381.446	23.40	0.23	0.00	0	17,500.00	
\$ / R			On 28/09/2016	Any day expiry	16.74770	16.74770	16.95410	16.95410		19.41	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	9.37690	0.00938	10.02260	0.01002	9.377	19.11	0.01	0.00	0	250.00	
\$ / R	13.50	Put	On 28/09/2016	Any day expiry	20.72420	0.02072	19.56300	0.01956	20.724	14.13	0.03	0.00	0	150.00	
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	622.69860	0.62270	676.32840	0.67633	622.699	21.65	0.35	0.00	0	250.00	
\$ / R	18.41	Call	On 28/09/2016	Any day expiry	590.77700	0.59078	641.12270	0.64112	590.777	21.89	0.33	0.00	0	150.00	
\$ / R			On 26/10/2016	Any day expiry	16.84140	16.84140	17.04830	17.04830		19.49	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	11.18650	0.01119	11.07220	0.01107	11.187	18.78	0.01	0.00	0	250.00	
\$ / R	13.50	Put	On 26/10/2016	Any day expiry	23.30340	0.02330	20.47910	0.02048	23.303	13.94	0.03	0.00	0	150.00	
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	604.23380	0.60423	654.85140	0.65485	604.234	22.21	0.32	0.00	0	250.00	
\$ / R	18.85	Call	On 26/10/2016	Any day expiry	589.34570	0.58935	638.60430	0.63860	589.346	22.31	0.31	0.00	0	150.00	
\$ / R			On 28/11/2016	Any day expiry	16.95320	16.95320	17.16430	17.16430		19.55	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	12.07340	0.01207	12.04560	0.01205	12.073	18.20	0.01	0.00	0	250.00	
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	25.87850	0.02588	21.35820	0.02136	25.878	13.73	0.03	0.00	0	150.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	587.22670	0.58723	633.69470	0.63369	587.227	22.81	0.29	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			17.00760	17.00760	17.22100	17.22100		19.57	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			17.02450	17.02450	17.23880	17.23880		19.57	0.00	85,122.50	5	14,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	12.86920	0.01287	14.50910	0.01451	12.869	17.93	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	16.72220	0.01672	20.13700	0.02014	16.722	13.48	0.02	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	17.06980	0.01707	20.57510	0.02058	17.070	13.08	0.02	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	25.41390	0.02541	21.09000	0.02109	25.414	13.44	0.03	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	284.31020	0.28431	238.04300	0.23804	284.310	16.81	0.18	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	307.61050	0.30761	258.13910	0.25814	307.610	16.98	0.19	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	314.46360	0.31446	264.05990	0.26406	314.464	17.02	0.19	0.00	0	27,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	376.80470	0.37680	327.70150	0.32770	376.805	17.27	0.22	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	2,066.69110	2.06669	2,226.01340	2.22601	2,066.691	17.45	0.76	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	592.36990	0.59237	525.13310	0.52513	592.370	17.80	0.30	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	682.56630	0.68257	603.64340	0.60364	682.566	18.06	0.33	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	781.36470	0.78136	693.67900	0.69368	781.365	18.36	0.35	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	925.06540	0.92507	827.98910	0.82799	925.065	18.77	0.39	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	958.54850	0.95855	859.43310	0.85943	958.549	18.86	0.40	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,050.48320	1.05048	945.99750	0.94600	1,050.483	19.10	0.42	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	1,091.88170	1.09188	985.09650	0.98510	1,091.882	19.21	0.43	0.00	0	15,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.51	Put	1,570.26350	1.57026	1,443.97750	1.44398	1,570.264	20.24	0.52	0.00	0	15,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	831.71360	0.83171	896.84770	0.89685	831.714	21.51	0.38	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	738.09230	0.73809	795.54570	0.79555	738.092	22.08	0.35	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	720.68790	0.72069	776.60720	0.77661	720.688	22.20	0.34	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	716.89750	0.71690	772.48180	0.77248	716.898	22.22	0.34	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	689.30640	0.68931	742.44380	0.74244	689.306	22.42	0.33	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	671.70830	0.67171	723.27770	0.72328	671.708	22.55	0.32	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	599.81690	0.59982	644.92070	0.64492	599.817	23.13	0.29	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	592.51150	0.59251	636.94770	0.63695	592.512	23.19	0.28	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	583.91590	0.58392	627.57200	0.62757	583.916	23.27	0.28	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	564.53770	0.56454	606.43160	0.60643	564.538	23.45	0.27	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	548.28410	0.54828	587.70260	0.58770	548.284	23.64	0.26	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	540.48190	0.54048	576.58330	0.57658	540.482	23.79	0.26	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	527.39860	0.52740	557.86670	0.55787	527.399	24.05	0.25	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	478.65790	0.47866	503.91700	0.50392	478.658	25.17	0.23	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	471.56290	0.47156	496.05850	0.49606	471.563	25.35	0.22	0.00	0	500.00
\$ / R	On 13/03/2017	Foreign Exchange Future			17.26340	17.26340	17.48040	17.48040		20.03	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,140.21360	1.14021	1,035.20010	1.03520	1,140.214	19.27	0.40	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	612.48360	0.61248	639.63110	0.63963	612.484	25.35	0.25	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.47960	17.47960	17.69000	17.69000		20.70	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			16.11150	16.11150	16.30940	16.30940		18.36	0.00	161,115.00	10	1,119.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			16.39860	16.39860	16.60100	16.60100		19.02	0.00	81,993.00	5	154.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.71760	16.71760	16.92390	16.92390		19.33	0.00	0.00	0	90.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			17.02450	17.02450	17.23880	17.23880		19.56	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 26/02/2016	Any day expiry		22.89610	22.89610		23.31830	23.31830		19.03	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry		22.90910	22.90910		23.33170	23.33170		18.75	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry		22.94040	22.94040		23.36370	23.36370		18.98	0.00	0.00	0	115.00
£ / R	On 14/03/2016	Foreign Exchange Future		22.97170	22.97170		23.39550	23.39550		19.11	0.00	13,208,727.50	575	32,194.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	29.36200	0.02936	25.62170	0.02562	29.362	17.76	0.05	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	22.05	Put	226.53120	0.22653	138.85610	0.13886	226.531	18.19	0.25	0.00	0	6,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	720.14380	0.72014	501.67240	0.50167	720.144	19.41	0.53	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	297.80520	0.29781	420.41400	0.42041	297.805	20.62	0.29	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	99.56840	0.09957	148.28860	0.14829	99.568	22.34	0.12	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry		23.11630	23.11630		23.54300	23.54300		19.42	0.00	0.00	0	88.00
£ / R	On 13/06/2016	Foreign Exchange Future		23.38900	23.38900		23.82090	23.82090		19.64	0.00	935,560.00	40	2,656.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	793.99420	0.79399	945.36220	0.94536	793.994	20.59	0.40	1,610,554.93	167	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	349.38910	0.34939	419.89860	0.41990	349.389	22.80	0.20	1,604,545.27	330	2,600.00
£ / R	On 08/09/2016	Any day expiry		23.80310	23.80310		24.24170	24.24170		19.57	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	355.82990	0.35583	282.55060	0.28255	355.830	17.83	0.18	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	834.72890	0.83473	946.01440	0.94601	834.729	21.50	0.34	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		23.85750	23.85750		24.29630	24.29630		19.53	0.00	119,287.50	5	890.00
£ / R	On 19/12/2016	Foreign Exchange Future		24.31450	24.31450		24.76760	24.76760		19.39	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future		0.13265	0.13265		0.13728	0.13728		23.41	0.00	107,578.34	811	5,897.00
¥ / R	On 13/06/2016	Foreign Exchange Future		0.13537	0.13537		0.14007	0.14007		21.72	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future		0.13851	0.13851		0.14326	0.14326		21.11	0.00	0.00	0	947.00
€ / R	On 29/01/2016	Any day expiry		17.32820	17.32820		17.67740	17.67740		13.26	0.00	3,487,060.00	200	0.00
€ / R	On 19/02/2016	Any day expiry		17.38920	17.38920		17.73300	17.73300		18.90	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	4.01460	0.00401	2.51090	0.00251	4.015	22.72	0.01	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	1,346.03420	1.34603	1,684.19470	1.68419	1,346.034	20.14	0.95	0.00	0	100.00
€ / R	On 24/02/2016	Any day expiry		17.40690	17.40690		17.75090	17.75090		18.70	0.00	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry		17.41410	17.41410		17.75810	17.75810		18.78	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry		17.45420	17.45420		17.79940	17.79940		18.91	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future		17.48120	17.48120		17.82690	17.82690		19.20	0.00	27,672,739.60	1,583	72,945.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.37520	0.00038	0.00880	0.00001	0.375	26.83	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.52260	0.00052	0.02300	0.00002	0.523	26.58	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	2.03640	0.00204	0.62770	0.00063	2.036	25.50	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	2.81920	0.00282	1.29310	0.00129	2.819	25.12	0.01	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	4.89770	0.00490	4.33730	0.00434	4.898	22.50	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,587.85110	2.58785	2,932.52640	2.93253	2,587.851	21.12	0.99	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	6.65110	0.00665	5.62640	0.00563	6.651	21.12	0.01	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	7.08200	0.00708	5.93440	0.00593	7.082	20.85	0.02	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	2,122.25920	2.12226	2,465.55840	2.46556	2,122.259	18.96	0.98	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	11.05920	0.01106	8.65840	0.00866	11.059	18.96	0.02	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,561.30100	1.56130	1,892.46640	1.89247	1,561.301	17.43	0.94	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,515.48200	1.51548	1,843.33260	1.84333	1,515.482	17.49	0.93	0.00	0	650.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,380.81070	1.38081	1,699.98540	1.69999	1,380.811	17.65	0.90	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,250.94020	1.25094	1,561.36740	1.56137	1,250.940	17.81	0.88	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	794.65780	0.79466	1,054.34550	1.05435	794.658	18.48	0.71	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry			17.39240	17.39240	17.73590	17.73590		19.13	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			17.51980	17.51980	17.86630	17.86630		19.36	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			17.60600	17.60600	17.95430	17.95430		19.45	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			17.64970	17.64970	17.99870	17.99870		19.43	0.00	0.00	0	25.00
€ / R	On 29/04/2016	Any day expiry			17.66160	17.66160	18.01090	18.01090		19.43	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			17.76560	17.76560	18.11720	18.11720		19.43	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.76670	17.76670	18.11840	18.11840		19.44	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.84270	17.84270	18.19630	18.19630		19.47	0.00	892,135.00	50	40,320.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	17.20290	0.01720	16.06360	0.01606	17.203	19.04	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,031.76070	2.03176	2,346.08740	2.34609	2,031.761	17.96	0.86	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			18.25480	18.25480	18.61600	18.61600		19.56	0.00	0.00	0	6,298.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.65760	18.65760	19.03220	19.03220		19.66	0.00	0.00	0	5,887.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	378.66500	0.37867	297.84610	0.29785	378.665	17.92	0.20	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	520.33580	0.52034	417.28290	0.41728	520.336	17.96	0.25	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	775.48640	0.77549	868.13340	0.86813	775.486	21.97	0.34	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	593.99980	0.59400	660.90570	0.66091	594.000	23.15	0.27	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			103.41655	103.41655	105.01532	105.01532			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			100.69628	100.69628	102.34667	102.34667			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.22036	100.22036	100.29212	100.29212			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.27846	100.27846	100.36154	100.36154			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.72270	100.72270	100.97906	100.97906			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.22185	100.22185	100.52881	100.52881			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			101.11977	101.11977	102.11599	102.11599			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.65693	100.65693	101.69513	101.69513			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 04/02/2016	Index Future			461.84600	461.84600	457.05200	457.05200			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			470.10600	470.10600	465.22900	465.22900			0.00	0.00	0	2.00
AL37	On 04/08/2016	Index Future			478.96100	478.96100	473.99900	473.99900			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			532.07600	532.07600	523.59600	523.59600			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			541.59300	541.59300	532.96400	532.96400			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			551.79300	551.79300	543.01100	543.01100			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			483.75200	483.75200	476.41900	476.41900			0.00	372,489,040.00	77	562.00
ALBI	On 05/05/2016	Index Future			492.40400	492.40400	484.94300	484.94300			0.00	379,151,080.00	77	121.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 04/08/2016	Index Future			501.67800		501.67800		494.08500	494.08500			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future			511.92100		511.92100		504.18000	504.18000			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.41050		11.41050		11.57120	11.57120		16.26	0.00	11,296,395.00	990	13,398.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	2.78050		0.00278		2.88100	0.00288	2.781	19.04	0.01	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,024.18080		1.02418		1,179.80130	1.17980	1,024.181	16.27	0.95	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	55.26550		0.05527		39.02970	0.03903	55.266	16.12	0.16	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	265.07920		0.26508		364.07800	0.36408	265.079	16.26	0.52	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	260.56370		0.26056		358.21610	0.35822	260.564	16.29	0.51	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	25.71610		0.02572		40.48680	0.04049	25.716	19.27	0.08	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.56580		11.56580		11.72920	11.72920		16.58	0.00	23,131.60	2	2,819.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.74240		11.74240		11.90880	11.90880		16.20	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.91660		11.91660		12.08840	12.08840		16.20	0.00	0.00	0	69.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.50580		11.50580		11.64230	11.64230		15.65	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.71350		11.71350		11.85340	11.85340		16.21	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			15.75530		15.75530		16.12230	16.12230		19.86	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.10620		16.10620		16.48000	16.48000		20.26	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.42800		2.42800		2.45550	2.45550		21.03	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.44210		2.44210		2.47330	2.47330		20.36	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.34380		2.34380		2.38990	2.38990		21.17	0.00	0.00	0	60.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.39300		2.39300		2.44010	2.44010		21.59	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
EL28	On 04/08/2016	Bond Future			128.52056		128.52056		128.53576	128.53576			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/02/2016	Bond Future			10.61690		78.41126		10.82359	77.11171			0.00	0.00	0	2,000.00
ES33	On 05/05/2016	Bond Future			10.71504		76.02251		10.92871	74.70013			0.00	0.00	0	6,776.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 04/08/2016	Bond Future		10.80547	77.47004		11.02626	76.12376			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future		10.87991	75.24400		11.10784	73.87156			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/02/2016	Bond Future		10.74656	82.89831		10.94818	81.46461			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future		10.84396	80.11850		11.05258	78.65969			0.00	0.00	0	4,500.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/02/2016	GOVI		482.63900	482.63900		475.69700	475.69700			0.00	487,465,390.00	101	374.00
GOVI	On 05/05/2016	GOVI		491.27100	491.27100		484.20800	484.20800			0.00	510,921,840.00	104	150.00
GOVI	On 04/08/2016	GOVI		500.52400	500.52400		493.33600	493.33600			0.00	0.00	0	0.00
GOVI	On 03/11/2016	GOVI		510.74300	510.74300		503.41600	503.41600			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future		2.06750	2.06750		2.09330	2.09330		18.07	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		2.10340	2.10340		2.12940	2.12940		18.79	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		2.14150	2.14150		2.16800	2.16800		19.21	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		2.17670	2.17670		2.20450	2.20450		19.56	0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future		121.10253	121.10253		121.11551	121.11551			0.00	0.00	0	2,062.00
I2025	On 05/05/2016	Bond Future		123.25246	123.25246		123.26625	123.26625			0.00	0.00	0	3,038.00
I2025	On 04/08/2016	Bond Future		124.34514	124.34514		124.36133	124.36133			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future		102.05325	102.05325		102.65426	102.65426			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future		102.88967	102.88967		103.50184	103.50184			0.00	30,866,901.00	300	1,847.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/02/2016	Bond Future		126.73597	126.73597		126.74943	126.74943			0.00	94,418,297.65	745	5,433.00
I2038	On 05/05/2016	Bond Future		128.98597	128.98597		129.00014	129.00014			0.00	108,348,214.80	840	15,546.00
I2038	On 04/08/2016	Bond Future		130.03130	130.03130		130.04839	130.04839			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/02/2016	Bond Future		127.24533	127.24533		128.08287	128.08287			0.00	0.00	0	227.00
I2046	On 05/05/2016	Bond Future		128.07455	128.07455		128.92758	128.92758			0.00	0.00	0	12,580.00
I2046	On 04/08/2016	Bond Future		130.50804	130.50804		131.37941	131.37941			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/02/2016	Bond Future		137.25231	137.25231		136.93788	136.93788			0.00	0.00	0	1,424.00
I2050	On 05/05/2016	Bond Future		139.68872	139.68872		139.36934	139.36934			0.00	2,374,708.24	17	16,405.00
I2050	On 04/08/2016	Bond Future		140.77805	140.77805		140.45529	140.45529			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IGOV	On 04/02/2016	Index Future		233.30300	233.30300		233.53400	233.53400			0.00	137,648,770.00	59	641.00
IGOV	On 05/05/2016	Index Future		237.44500	237.44500		237.68100	237.68100			0.00	140,092,550.00	59	613.00
IGOV	On 04/08/2016	Index Future		241.90800	241.90800		242.15400	242.15400			0.00	0.00	0	0.00
IGOV	On 03/11/2016	Index Future		246.82900	246.82900		247.08200	247.08200			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		632.05100	632.05100		632.65200	632.65200			0.00	992,320,070.00	157	25.00
ILBI	On 05/05/2016	Index Future		642.78300	642.78300		643.39600	643.39600			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		654.47000	654.47000		655.09600	655.09600			0.00	1,027,517,900.00	157	157.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		7.02000	92.98000		6.91000	93.09000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.15000	92.85000		7.17000	92.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		7.29000	92.71000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		7.38000	92.62000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.45000	92.55000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.57000	92.43000		7.68000	92.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.75000	92.25000		7.90000	92.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.94000	92.06000		8.11000	91.89000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		8.08000	91.92000		8.26000	91.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		8.18000	91.82000		8.39000	91.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.31000	91.69000		8.54000	91.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.40000	91.60000		8.67000	91.33000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.15640	0.15640		0.15800	0.15800			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.15590	0.15590		0.15770	0.15770			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.15560	0.15560		0.15840	0.15840			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.07680	0.07680		0.07770	0.07770			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06910	0.06910		0.07030	0.07030			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06610	0.06610		0.06690	0.06690			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		10.44390	10.44390		10.54930	10.54930		12.39	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		10.57540	10.57540		10.68260	10.68260		14.13	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		10.72460	10.72460		10.83550	10.83550		15.28	0.00	0.00	0	0.00
PULA / R	On 14/03/2016	Foreign Exchange Future		1.40500	1.40500		1.41070	1.41070			0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future		1.42030	1.42030		1.42630	1.42630			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future		1.43530	1.43530		1.41070	1.41070			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future		1.44910	1.44910		1.41070	1.41070			0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future		1.08500	1.08500		1.09300	1.09300			0.00	0.00	0	2,025.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future		1.08810	1.08810		1.09610	1.09610			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future		1.09190	1.09190		1.10000	1.10000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/02/2016	Bond Future			9.20508		110.18643		9.46168	108.36455		11.98	0.00	3,305,592.90	30	51,593.00
R186	On 04/02/2016	Bond Future	7.90	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.65	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.65	0.00	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	0.08000		0.00008		0.00000	0.00000	0.080	11.65	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	0.19000		0.00019		0.01000	0.00001	0.190	11.65	0.00	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	4,093.49000		4.09349	5,911.65000	5,911.65	4,093.490		11.65	0.99	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	3,720.31000		3.72031	5,535.09000	5,535.09	3,720.310		11.65	0.99	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	3,351.64000		3.35164	5,160.56000	5,160.56	3,351.640		11.65	0.98	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	2,989.30000		2.98930	4,788.30000	4,788.30	2,989.300		11.67	0.96	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	2,775.82000		2.77582	4,566.18000	4,566.18	2,775.820		11.68	0.95	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	683.22000		0.68322	2,002.55000	2,002.55	683.220		11.79	0.51	0.00	0	700.00
R186	On 05/05/2016	Bond Future			9.27915		112.15722		9.54595	110.30340		11.70	0.00	87,482,631.60	780	24,936.00
R186	On 05/05/2016	Bond Future	8.75	Put	5,013.17000		5.01317	6,442.31000	6,442.31	5,013.170		11.47	0.70	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	4,502.10000		4.50210	5,868.24000	5,868.24	4,502.100		11.50	0.67	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			9.34282		108.98863		9.62021	107.10141		11.60	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/02/2016	Bond Future			287.66685		287.66685		287.69782	287.69782			0.00	0.00	0	46.00
R197	On 05/05/2016	Bond Future			292.77377		292.77377		292.80668	292.80668			0.00	0.00	0	1,254.00
R197	On 04/08/2016	Bond Future			291.85844		291.85844		291.89707	291.89707			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/02/2016	Bond Future			237.49900		237.49900		238.50892	238.50892			0.00	451,248,100.00	1,900	946.00
R202	On 05/05/2016	Bond Future			241.71521		241.71521		242.74408	242.74408			0.00	459,258,899.00	1,900	42,536.00
R202	On 04/08/2016	Bond Future			242.86680		242.86680		243.91933	243.91933			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			9.06640		96.70970		9.33848	95.38614		9.24	0.00	237,422,313.50	2,455	7,622.00
R2023	On 05/05/2016	Bond Future			9.15007		94.50962		9.43527	93.16291		9.34	0.00	204,140,779.20	2,160	4,154.00
R2023	On 04/08/2016	Bond Future			9.22062		96.30886		9.51992	94.93815		8.77	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.26819		94.32456		9.58245	92.92737		6.77	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/02/2016	Bond Future			8.02059		103.65648		8.24522	103.32575		2.13	0.00	406,644,371.04	3,923	17,755.00
R203	On 05/05/2016	Bond Future			8.16848		101.34008		8.43684	101.00402		2.01	0.00	22,193,477.52	219	1,866.00
R203	On 04/08/2016	Bond Future			8.28414		103.26958		8.61561	102.92887		1.63	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.28385		101.18592		8.71385	100.83969		1.36	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/02/2016	Bond Future			9.55499		88.33499		9.79141	86.70778			0.00	68,017,942.30	770	8,461.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 05/05/2016	Bond Future		9.62831	89.91491		9.87270	88.25909			0.00	127,679,172.20	1,420	7,742.00
R2030	On 04/08/2016	Bond Future		9.69410	87.61823		9.94683	85.93241			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/02/2016	Bond Future		9.66498	91.50680		9.89639	89.81859		15.49	0.00	0.00	0	8,319.00
R2032	On 04/02/2016	Bond Future	9.20	Put	3,559.40000	3.55940	5,232.52000	5.23252	3,559.400	15.17	0.97	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	2,812.92000	2.81292	4,458.78000	4.45878	2,812.920	15.21	0.94	0.00	0	22.00
R2032	On 05/05/2016	Bond Future		9.73676	88.98606		9.97574	87.26818		15.98	0.00	0.00	0	964.00
R2032	On 04/08/2016	Bond Future		9.80011	90.68061		10.04679	88.93153		15.18	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future		9.84511	88.35596		10.09952	86.57275		12.04	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/02/2016	Bond Future		9.95000	94.85615		9.95000	94.85615			0.00	0.00	0	1,788.00
R2035	On 05/05/2016	Bond Future		10.03000	92.01391		10.03000	92.01391			0.00	0.00	0	4,105.00
R2035	On 04/08/2016	Bond Future		10.09000	93.81917		10.09000	93.81917			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/02/2016	Bond Future		9.81482	88.60451		10.01609	87.01740		17.49	0.00	192,094,577.68	2,168	29,867.00
R2037	On 04/02/2016	Bond Future	9.30	Put	4,288.02000	4.28802	5,866.18000	5.86618	4,288.020	17.06	0.98	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	3,212.50000	3.21250	4,763.26000	4.76326	3,212.500	17.12	0.94	0.00	0	16.00
R2037	On 05/05/2016	Bond Future		9.88578	90.18930		10.09332	88.57435		17.26	0.00	195,530,402.40	2,168	30,651.00
R2037	On 04/08/2016	Bond Future		9.95020	87.64734		10.16423	86.00315		17.22	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future		9.99278	89.42359		10.21299	87.74723		13.06	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/02/2016	Bond Future		8.46362	99.91907		8.70180	99.33051		4.08	0.00	723,214,228.66	7,238	29,411.00
R204	On 05/05/2016	Bond Future		8.59215	101.70620		8.85564	101.10770		3.85	0.00	845,992,171.60	8,318	16,368.00
R204	On 04/08/2016	Bond Future		8.70376	99.60139		8.99764	98.99323		3.54	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		8.75261	101.61818		9.08334	100.99904		2.49	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/02/2016	Bond Future		9.89485	92.06662		10.09613	90.38405		17.98	0.00	0.00	0	0.00
R2040	On 05/05/2016	Bond Future		9.96645	93.71329		10.17402	92.00112		17.75	0.00	0.00	0	1,820.00
R2040	On 04/08/2016	Bond Future		10.03174	90.98783		10.24579	89.24474		17.72	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/02/2016	Bond Future		9.89969	89.37608		10.09592	87.72766		18.60	0.00	61,669,495.20	690	15,893.00
R2044	On 05/05/2016	Bond Future		9.96888	90.97463		10.17116	89.29719		18.38	0.00	35,480,105.70	390	4,865.00
R2044	On 04/08/2016	Bond Future		10.03188	88.32238		10.24039	86.61449		18.36	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		10.07407	90.11231		10.28842	88.37112		13.92	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 04/02/2016	Bond Future			9.87984		92.98979		10.08114	91.26575		18.18	0.00	2,158,293,025.90	23,210	43,532.00
R2048	On 04/02/2016	Bond Future	9.45	Put	3,924.22000		3.92422	5,622.90000	5.62290	3,924.220		17.81	0.96	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	3,045.32000		3.04532	4,702.69000	4.70269	3,045.320		17.85	0.91	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			9.94428		90.21607	10.15166	88.46177			18.88	0.00	2,093,914,984.70	23,210	26,357.00
R2048	On 04/08/2016	Bond Future			10.00103		91.93368	10.21458	90.14747			17.95	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			10.04456		89.35361	10.26416	87.53254			14.30	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future			8.70784		95.72204	8.98066	94.86076			5.70	0.00	87,202,778.44	911	23,677.00
R207	On 04/02/2016	Bond Future	7.27	Call	0.00000		0.00000	0.00000	0.00000	0.000		5.51	0.00	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	0.00000		0.00000	0.00000	0.00000	0.000		5.51	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.82429		97.43409	9.11846	96.55797			5.46	0.00	88,762,455.99	911	26,150.00
R207	On 05/05/2016	Bond Future	7.56	Call	91.06000		0.09106	50.25000	0.05025	91.060		5.27	0.08	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.92565		95.64449	9.24431	94.75330			5.14	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208	On 04/02/2016	Bond Future			8.87682		93.79296	9.15420	92.73519			7.27	0.00	201,654,864.00	2,150	41,987.00
R208	On 05/05/2016	Bond Future			8.97551		92.06901	9.26990	90.99288			7.25	0.00	232,658,388.27	2,527	34,994.00
R208	On 04/08/2016	Bond Future			9.06089		93.82211	9.37397	92.72701			6.70	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.11121		92.31696	9.44472	91.20100			5.12	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209	On 04/02/2016	Bond Future			9.69940		71.95548	9.90560	70.60030			17.76	0.00	259,831,238.28	3,611	30,312.00
R209	On 04/02/2016	Bond Future	9.52	Put	1,429.57000		1.42957	2,624.17000	2.62417	1,429.570		17.54	0.77	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.76271		70.09287	9.97495	68.71388			18.36	0.00	253,105,353.57	3,611	13,001.00
R209	On 05/05/2016	Bond Future	8.25	Call	158.85000		0.15885	102.78000	0.10278	158.850		17.88	0.06	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	812.63000		0.81263	571.59000	0.57159	812.630		17.88	0.23	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.81834		71.42764	10.03665	70.02361			17.50	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,895.06000		2.89506	2,323.13000	2.32313	2,895.060		17.31	0.46	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,456.19000		6.45619	5,490.82000	5.49082	6,456.190		17.87	0.73	0.00	0	6,000.00
R209	On 03/11/2016	Bond Future			9.85775		69.72173	10.08209	68.29023			13.87	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/02/2016	Bond Future			179.38721		179.38721		179.40675	179.40675			0.00	0.00	0	331.00
R210	On 05/05/2016	Bond Future			180.40466		180.40466		180.42537	180.42537			0.00	0.00	0	847.00
R210	On 04/08/2016	Bond Future			183.83229		183.83229		183.85652	183.85652			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			134.65495		134.65495		134.66992	134.66992			0.00	0.00	0	0.00
R211	On 05/05/2016	Bond Future			137.04548		137.04548		137.06133	137.06133			0.00	0.00	0	2.00
R211	On 04/08/2016	Bond Future			137.91547		137.91547		137.93401	137.93401			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/02/2016	Bond Future			139.83203		139.83203		139.69271	139.69271			0.00	0.00	0	1,005.00
R212	On 05/05/2016	Bond Future			142.31448		142.31448		142.17337	142.17337			0.00	0.00	0	914.00
R212	On 04/08/2016	Bond Future			143.11541		143.11541		142.97402	142.97402			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/02/2016	Bond Future			9.58002		82.77816		9.81143	81.24703		15.41	0.00	177,807,487.68	2,148	38,041.00
R213	On 05/05/2016	Bond Future			9.64634		80.70925		9.88503	79.15119		15.87	0.00	173,363,469.00	2,148	9,082.00
R213	On 04/08/2016	Bond Future			9.70373		82.24576		9.94991	80.65942		15.09	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.74613		80.35760		9.99986	78.74025		11.93	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/02/2016	Bond Future			9.80464		72.26040		10.00588	70.89873		18.36	0.00	198,065,756.40	2,741	24,455.00
R214	On 04/02/2016	Bond Future	9.35	Put	3,267.24000		3.26724	4,614.11000	4.61411	3,267.240	3,267.240	17.94	0.97	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	2,564.77000		2.56477	3,885.55000	3.88555	2,564.770	2,564.770	17.99	0.93	0.00	0	25.00
R214	On 05/05/2016	Bond Future			9.86630		70.25682		10.07334	68.87123		19.04	0.00	192,573,943.62	2,741	11,491.00
R214	On 04/08/2016	Bond Future			9.92022		71.59443		10.13315	70.18359		18.14	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	709.38000		0.70938	532.51000	0.53251	709.380	709.380	17.66	0.16	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,960.18000		1.96018	1,528.31000	1.52831	1,960.180	1,960.180	17.80	0.34	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	5,063.56000		5.06356	4,221.54000	4.22154	5,063.560	5,063.560	18.33	0.63	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,222.76000		9.22276	8,094.14000	8.09414	9,222.760	9,222.760	18.79	0.84	0.00	0	6,300.00
R214	On 03/11/2016	Bond Future			9.96113		69.74454		10.17985	68.30615		14.42	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future			27,997.90000		27,997.90000		28,501.53000	28,501.53000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			11.29340		11.29340		11.43240	11.43240		17.26	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			11.47100		11.47100		11.60960	11.60960		16.86	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
TRY / R	On 14/03/2016		Foreign Exchange Future	5.37680	5.37680	5.42170	5.42170		14.99	0.00	0.00	0	0.00
TRY / R	On 13/06/2016		Foreign Exchange Future	5.33720	5.33720	5.38200	5.38200		16.08	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016		Foreign Exchange Future	1.36470	1.36470	1.38870	1.38870			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016		Foreign Exchange Future	1.29320	1.29320	1.30940	1.30940			0.00	0.00	0	0.00
Total for Derivatives :											16,986,200,730.47	258,900	4531640.00
Grand Total:											16,986,200,730.47	258,900	4531640.00